

## Volume 33 Contents

|  |     |
|--|-----|
| Arellano-Valle, Reinaldo B. & Azzalini, Adelchi: On the Unification of Families of Skew-normal Distributions   | 561 |
| Arribas-Gil, Ana, Gassiat, Elisabeth & Matias, Catherine: Parameter Estimation in Pair-hidden Markov Models  | 651 |
| Banerjee, Moulinath, Biswas, Pinaki & Ghosh, Debasish: Semiparametric Binary Regression under Monotonicity Constraints   | 673 |
| Bianco, Ana, Boente, Graciela & Martínez, Elena: Robust Tests in Semiparametric Partly Linear Models   | 435 |
| Biedermann, Stephanie, Nagel, Eva, Munk, Axel, Holzmann, Hajo & Steland, Ansgar: Tests in a Case-control Design Including Relatives                                    | 621 |
| Bondesson, Lennart, Traat, Imbi & Lundqvist, Anders: Pareto Sampling versus Sampford and Conditional Poisson Sampling  | 699 |
| Bordes, Laurent, Delmas, Céline & Vandekerkhove, Pierre: Semiparametric Estimation of a Two-component Mixture Model where One Component is known                       | 733 |
| Colubi, Ana, Domínguez-Menchero, J. Santos & González-Rodríguez, Gil: Testing Constancy for Isotonic Regressions   | 463 |
| Comte, F. & Genon-Catalot, V.: Penalized Projection Estimator for Volatility Density   | 875 |
| Cui, Hengjian & Kong, Efang: Empirical Likelihood Confidence Region for Parameters in Semilinear Errors-in-Variables Models  | 153 |
| Dachian, Serguei & Kutoyants, Yury A.: Hypotheses Testing: Poisson versus Self-exciting  | 391 |
| De Canditiis, Daniela & Pensky, Marianna: Simultaneous Wavelet Deconvolution in Periodic Setting   | 293 |
| De Oliveira, Victor: On Optimal Point and Block Prediction in Log-Gaussian Random Fields   | 523 |
| Dette, Holger, Podolskij, Mark & Vetter, Mathias: Estimation of Integrated Volatility in Continuous-Time Financial Models with Applications to Goodness-of-Fit Testing | 259 |
| Diggle, Peter & Lophaven, Søren: Bayesian Geostatistical Design  | 53  |
| Drton, Mathias & Eichler, Michael: Maximum Likelihood Estimation in Gaussian Chain Graph Models under the Alternative Markov Property                                  | 247 |
| Ferré, Louis & Villa, Nathalie: Multilayer Perceptron with Functional Inputs: an Inverse Regression Approach   | 807 |
| François, Christian & Zakoïan, Jean-Michel: Linear-representation Based Estimation of Stochastic Volatility Models   | 785 |
| Genest, Christian, Quesey, Jean-François & Rémillard, Bruno: Goodness-of-fit Procedures for Copula Models Based on the Probability Integral Transformation             | 337 |
| Ghosh, Debasish: Semiparametric Global Cross-ratio Models for Bivariate Censored Data  | 609 |
| Ghosh, Malay, Sinha, Karabi & Kim, Dalho: Empirical and Hierarchical Bayesian Estimation in Finite Population Sampling under Structural Measurement Error Models       | 591 |
| Girón, F. Javier, Martínez, M. Lina, Moreno, Elias & Torres, Francisco: Objective Testing Procedures in Linear Models: Calibration of the <i>p</i> -values             | 765 |
| Gloter, Arnaud: Parameter Estimation for a Discretely Observed Integrated Diffusion Process  | 83  |
| Ho, Hwai-Chung & Shieh, Grace S.: Two-stage <i>U</i> -statistics for Hypothesis Testing  | 861 |
| Hobert, James P., Jones, Galin J. & Robert, Christian P.: Using a Markov Chain to Construct a Tractable Approximation of an Intractable Probability Distribution       | 37  |
| Holzmann, Hajo & Boysen, Leif: Integrated Square Error Asymptotics for Supersmooth Deconvolution   | 849 |
| Holzmann, Hajo, Munk, Axel & Gneiting, Tilman: Identifiability of Finite Mixtures of Elliptical Distributions  | 753 |
| James, Lancelot F., Lijoi, Antonio & Prünster, Igor: Conjugacy as a Distinctive Feature of the Dirichlet Process   | 105 |
| Jeong, S.-O. & Park, B.U.: Large Sample Approximation of the Distribution for Convex-Hull Estimators of Boundaries   | 139 |
| Jin, Z., Lin, D.Y. & Ying, Z.: Rank Regression Analysis of Multivariate Failure Time Data Based on Marginal Linear Models  | 1   |

|   |     |
|---|-----|
| Jongbloed, Geurt & van der Meulen, Frank H.: Parametric Estimation for Subordinators and Induced OU Processes   | 825 |
| Kim, Sung-Ho & Kim, Seong-Ho: A Note on Collapsibility in DAG Models of Contingency Tables  | 575 |
| Kulathinal, Sangita & Arjas, Elja.: Bayesian Inference from Case-cohort Data with Multiple End-points   | 25  |
| Kumar Pal, Jayanta & Woodroffe, Michael: On the Distance between Cumulative Sum Diagram and Its Greatest Convex Minorant for Unequally Spaced Design Points | 279 |
| Laud, Purushottam W., Damien, Paul & Walker, Stephen G.: Computations via Auxiliary Random Functions for Survival Models                                    | 219 |
| Li, Qian H. & Lagakos, Stephen W.: On the Relationship between Directional and Omnibus Statistical Tests  | 239 |
| Li, Yi & Ryan, Louise: Inference on Survival Data with Covariate Measurement Error – An Imputation-based Approach   | 169 |
| Meinshausen, Nicolai: False Discovery Control for Multiple Tests of Association under General Dependence  | 227 |
| Neumeyer, Natalie & Sperlich, Stefan: Comparison of Separable Components in Different Samples   | 477 |
| Nicoleris, Theodoros & Walker, Stephen G.: On a Posterior Predictive Density Sample Size Criterion  | 209 |
| Pardo-Fernández, Juan Carlos & Van Keilegom, Ingrid: Comparison of Regression Curves with Censored Responses  | 409 |
| Park, Byeong U., Kyung Lee, Young, Yoon Kim, Tae & Park, Cheolyong: A Simple Estimator of Error Correlation in Non-parametric Regression Models             | 451 |
| Persson, Anna H., Bondesson, Lennart & Börlin, Niclas: Estimation of Polygons and Areas   | 541 |
| Roverato, Alberto & La Rocca, Luca: On Block Ordering of Variables in Graphical Modelling   | 65  |
| Schaubel, Douglas & Cai, Jianwen: Rate/Mean Regression for Multiple-Sequence Recurrent Event Data with Missing Event Category                               | 191 |
| Schmidt, Rafael & Städtmüller, Ulrich: Non-parametric Estimation of Tail Dependence   | 307 |
| Seid Hamid, Jemila & von Rosen, Dietrich: Residuals in the Extended Growth Curve Model  | 121 |
| Sun, Liuquan, Wang, Lianming & Sun, Jianguo: Estimation of the Association for Bivariate Interval-censored Failure Time Data                                | 637 |
| Svensson, Ingrid, Sjöstedt-De Luna, Sara & Bondesson, Lennart: Estimation of Wood Fibre Length Distributions from Censored Data through an EM Algorithm     | 503 |
| Waagepetersen, Rasmus: A Simulation-based Goodness-of-fit Test for Random Effects in Generalized Linear Mixed Models  | 721 |
| Wang, Jinfang: Quadratic Artificial Likelihood Functions Using Estimating Functions   | 379 |
| Yu, Qiqing, Wong, George Y.C. & Kong, Fanhui: Consistency of the Semi-parametric MLE in Linear Regression Models with Interval-censored Data                | 367 |

